Index to Volume 75

General Index

505 An Analysis of the S&P 500 Index and Cowles's Extensions: Price Indexes and Stock Returns, 1870–1999
Jack W. Wilson and Charles P. Jones

387 Are Dividend Changes a Sign of Firm Maturity?
Gustavo Grullon, Roni Michaely, and Bhaskaran Swaminathan

559 Are There Bank Effects in Borrowers' Costs of Funds? Evidence from a Matched Sample of Borrowers and Banks
R. Glenn Hubbard, Kenneth N. Kuttner, and Darius N. Palia

641 Competition, Small Business Financing, and Discrimination: Evidence from a New Survey
Ken S. Cavalluzzo, Linda C. Cavalluzzo, and John D. Wolken

681 The Costs of Outside Equity Control: Evidence from Motion Picture Financing Decisions
C. Edward Fee

283 Direct and Indirect Bargaining Costs and the Scope of the Firm
Duncan Simester and Marc Knez

583 Does Arbitrage Flatten Demand Curves for Stocks?
Jeffrey Wurgler and Ekaterina Zhuravskaya

425 Does Hollywood Make Too Many R-Rated Movies? Risk, Stochastic Dominance, and the Illusion of Expectation
Arthur De Vany and W. David Walls

609 Do Firms Undertake Self-Tender Offers to Optimize Capital Structure?
Erik Lie

333 The Effect of Asymmetries on Optimal Hedge Ratios
Chris Brooks, Ólan T. Henry, and Gita Persand

713 Events That Shook the Market
Ray C. Fair

305 The Fine Structure of Asset Returns: An Empirical Investigation
Peter Carr, Hélyette Geman, Dilip B. Madan, and Marc Yor

95 The Impact of Stock Index Futures Trading on Daily Returns Seasonality: A Multicountry Study
Robert W. Faff and Michael D. McKenzie

1 News Events, Information Acquisition, and Serial Correlation
Craig W. Holden and Avanidhar Subrahmanyam

473 Performance Evaluation with Stochastic Discount Factors
Heber Farnsworth, Wayne Ferson, David Jackson, and Steven Todd

127 A Positive Model of Earnings Forecasts: Top Down versus Bottom Up
Masako N. Darrough and Thomas Russell

153 The Positive Announcement-Period Returns of Equity Carve-outs: Asymmetric Information or Divestiture Gains?
Anand M. Vijh

245 Regulation, Taxes, and Share Repurchases in the United Kingdom
P. Raghavendra Rau and Theo Vermaelen

33 Retail Sales: A Study of Pricing Behavior in Supermarkets
Martin Pesendorfer

535 The Simple Economics of Brand Stretching
Lynne M. Pepall and Daniel J. Richards

453 Spiders: Where Are the Bugs?
Edwin J. Elton, Martin J. Gruber, George Comer, and Kai Li

67 The Value of U.S. MNC Earnings Changes from Foreign and Domestic Operations
Stephen E. Christophe

213 What Is Special about the Roles of Underwriter Reputation and Market Activities in Initial Public Offerings?
Dennis E. Logue, Richard J. Rogalski, James K. Seward, and Lynn Foster-Johnson

353 Who Trades Futures and How: Evidence from the Heating Oil Futures Market
Louis Ederington and Jae Ha Lee

Index to Authors

333 *Chris Brooks, Ólan T. Henry, and Gita Persand*
The Effect of Asymmetries on Optimal Hedge Ratios

305 *Peter Carr, Hélyette Geman, Dilip B. Madan, and Marc Yor*
The Fine Structure of Asset Returns: An Empirical Investigation

641 *Ken S. Cavalluzzo, Linda C. Cavalluzzo, and John D. Wolken*
Competition, Small Business Financing, and Discrimination: Evidence from a New Survey

67 *Stephen E. Christophe*
The Value of U.S. MNC Earnings Changes from Foreign and Domestic Operations

127 *Masako N. Darrough and Thomas Russell*
A Positive Model of Earnings Forecasts: Top Down versus Bottom Up

425 *Arthur De Vany and W. David Walls*
Does Hollywood Make Too Many R-Rated Movies? Risk, Stochastic Dominance, and the Illusion of Expectation

353 *Louis Ederington and Jae Ha Lee*
Who Trades Futures and How: Evidence from the Heating Oil Futures Market

453 *Edwin J. Elton, Martin J. Gruber, George Comer, and Kai Li*
Spiders: Where Are the Bugs?

95 *Robert W. Faff and Michael D. McKenzie*
The Impact of Stock Index Futures Trading on Daily Returns Seasonality: A Multicountry Study

713 *Ray C. Fair*
Events That Shook the Market

473 *Heber Farnsworth, Wayne Ferson, David Jackson, and Steven Todd*
Performance Evaluation with Stochastic Discount Factors

681 *C. Edward Fee*
The Costs of Outside Equity Control: Evidence from Motion Picture Financing Decisions

387 *Gustavo Grullon, Roni Michaely, and Bhaskaran Swaminathan*
Are Dividend Changes a Sign of Firm Maturity?

1 *Craig W. Holden and Avanidhar Subrahmanyam*
News Events, Information Acquisition, and Serial Correlation

559 *R. Glenn Hubbard, Kenneth N. Kuttner, and Darius N. Palia*
Are There Bank Effects in Borrowers' Costs of Funds? Evidence from a Matched Sample of Borrowers and Banks

609 *Erik Lie*
Do Firms Undertake Self-Tender Offers to Optimize Capital Structure?

213 *Dennis E. Logue, Richard J. Rogalski, James K. Seward, and Lynn Foster-Johnson*
What Is Special about the Roles of Underwriter Reputation and Market Activities in Initial Public Offerings?

535 *Lynne M. Pepall and Daniel J. Richards*
The Simple Economics of Brand Stretching

33 *Martin Pesendorfer*
Retail Sales: A Study of Pricing Behavior in Supermarkets

245 *P. Raghavendra Rau and Theo Vermaelen*
Regulation, Taxes, and Share Repurchases in the United Kingdom

283 *Duncan Simester and Marc Knez*
Direct and Indirect Bargaining Costs and the Scope of the Firm

153 *Anand M. Vijh*
The Positive Announcement-Period Returns of Equity Carve-outs: Asymmetric Information or Divestiture Gains?

505 *Jack W. Wilson and Charles P. Jones*
An Analysis of the S&P 500 Index and Cowles's Extensions: Price Indexes and Stock Returns, 1870–1999

583 *Jeffrey Wurgler and Ekaterina Zhuravskaya*
Does Arbitrage Flatten Demand Curves for Stocks?